



1/17

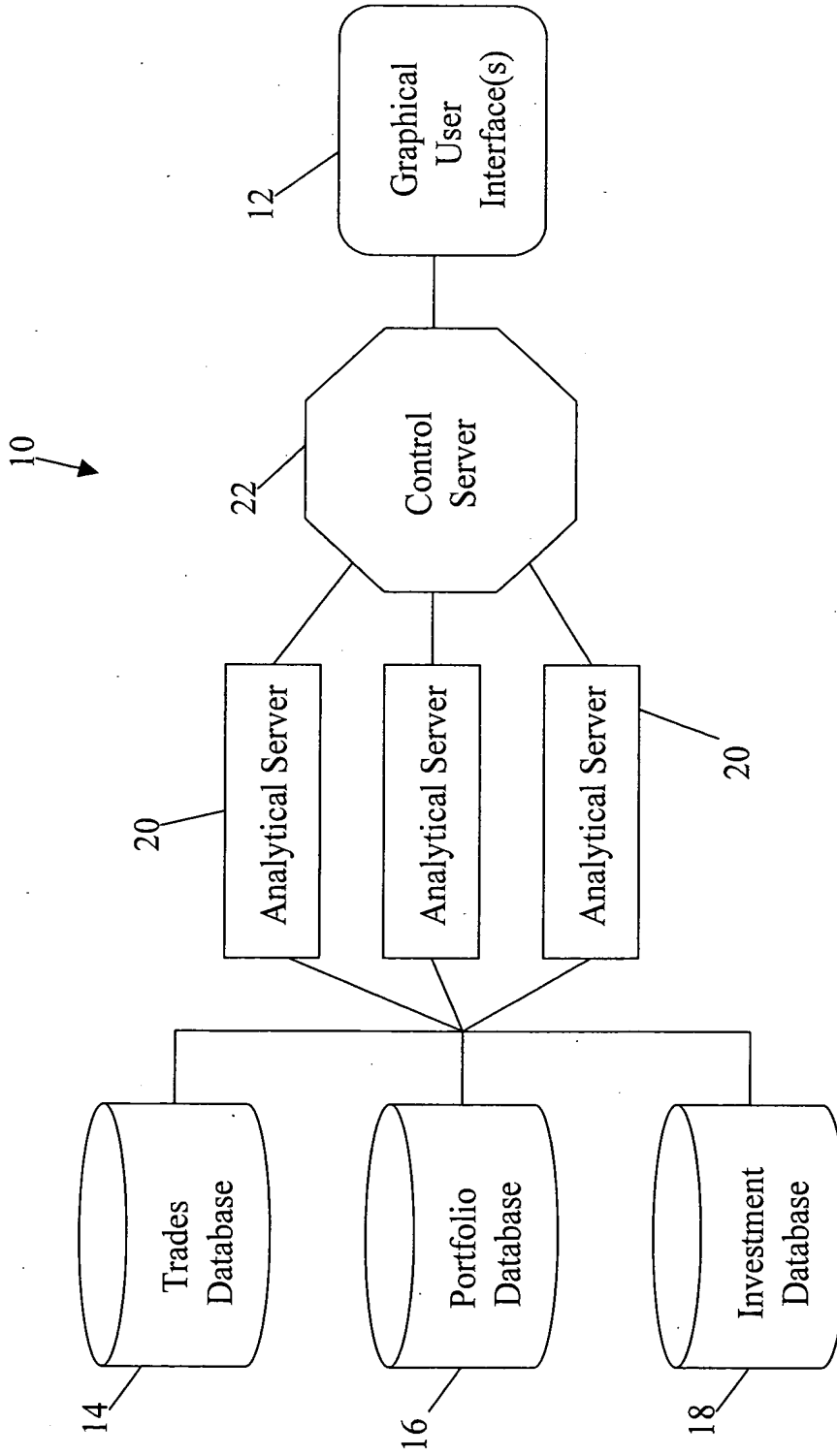


FIG. 1

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Report Configuration Wizard

Quick Picks

- ☐ Issuer by Portgroup Tree
- ☐ LEH Sector & Issuer by Portgroup Tree
- ☐ Credit Type & Issuer by Tree
- ☐ Currency & Issuer by Portgroup Tree
- ☒ Custom

Value(s)

- Market Value
- % NAV
- % Duration
- % Benchmark Duration
- Duration Dollar
- Duration Contribution
- Convexity Dollar

Available Axes

- CITI Sector
- Credit Type
- GICS Sector
- Portfolio
- Sec. Group

Side Axes

Currency	Sec. Type	LEH Sector	Issuer

Top Axes

Portgroup Tree

Report: Currency & Sec. Type & LEH Sector & Issuer by Portgroup Tree

Hide Advanced

Cancel

< Back

Next >

Finish

102 104 100a 106 112 108 114 116 118 120 122 110

+

+

130 128 126 124 132 134 144 100b

Report Configuration Wizard [X]

Restrictions

Port Group(s) ABC

Credit Type Issuers Only

Issuer

Date 2/3/04

View Options

☒ Show All Benchmark Exposures

☒ Show Portfolios With No Exposures

☒ Sort By Absolute Value

☐ Show Active Data

☒ Show Portfolio Data

Security Type Coverage

☒ BND (*)

☒ CASH (*)

☒ EQUITY (*)

☒ LOAN (*)

☒ SWAP (*)

Select All Unselect All Restore Defaults

Hide Advanced Cancel < Back Next > Finish

146 148 150 152 154 142 122 120 118 116 114 108 112

FIG. 3

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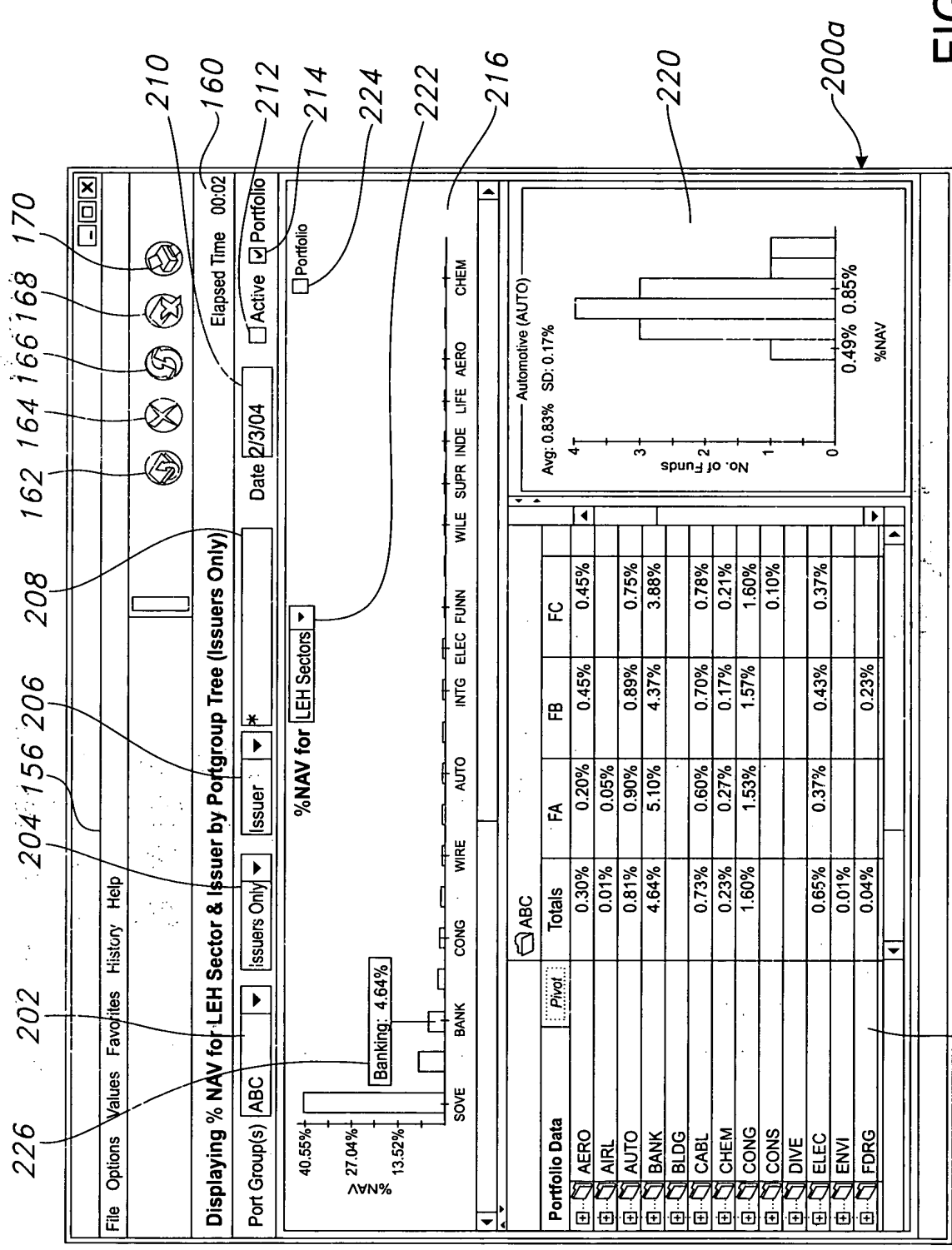


FIG. 4

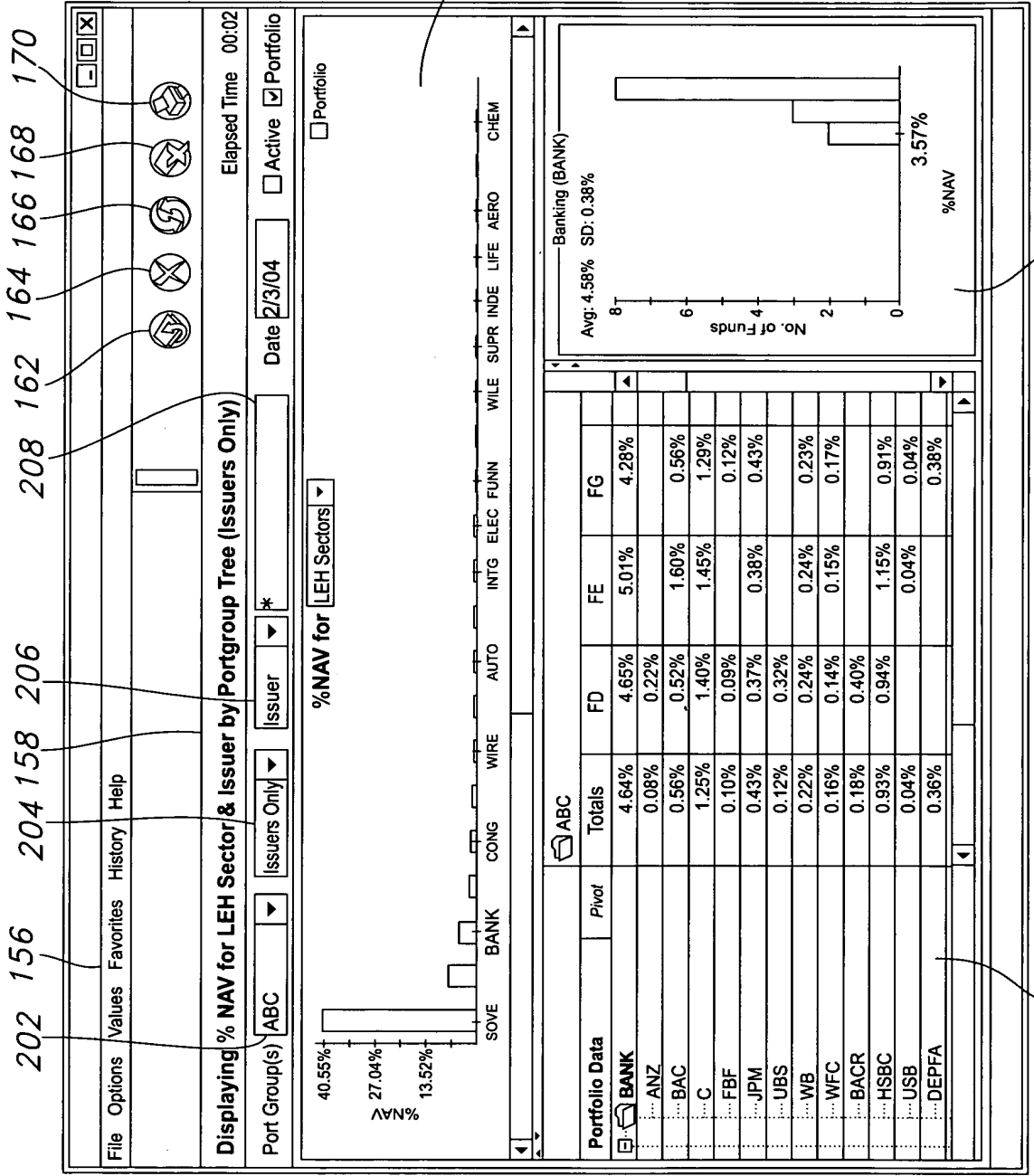
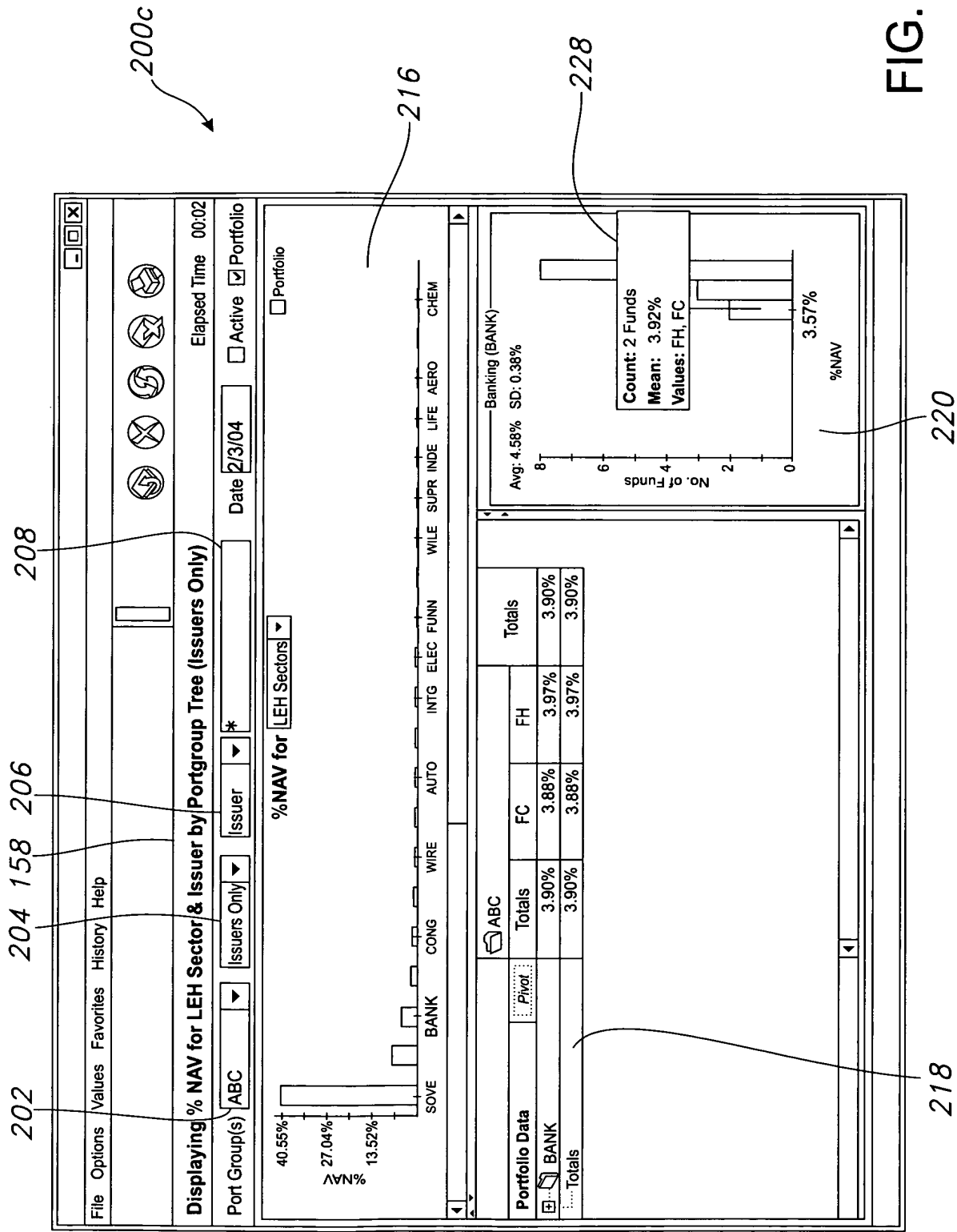


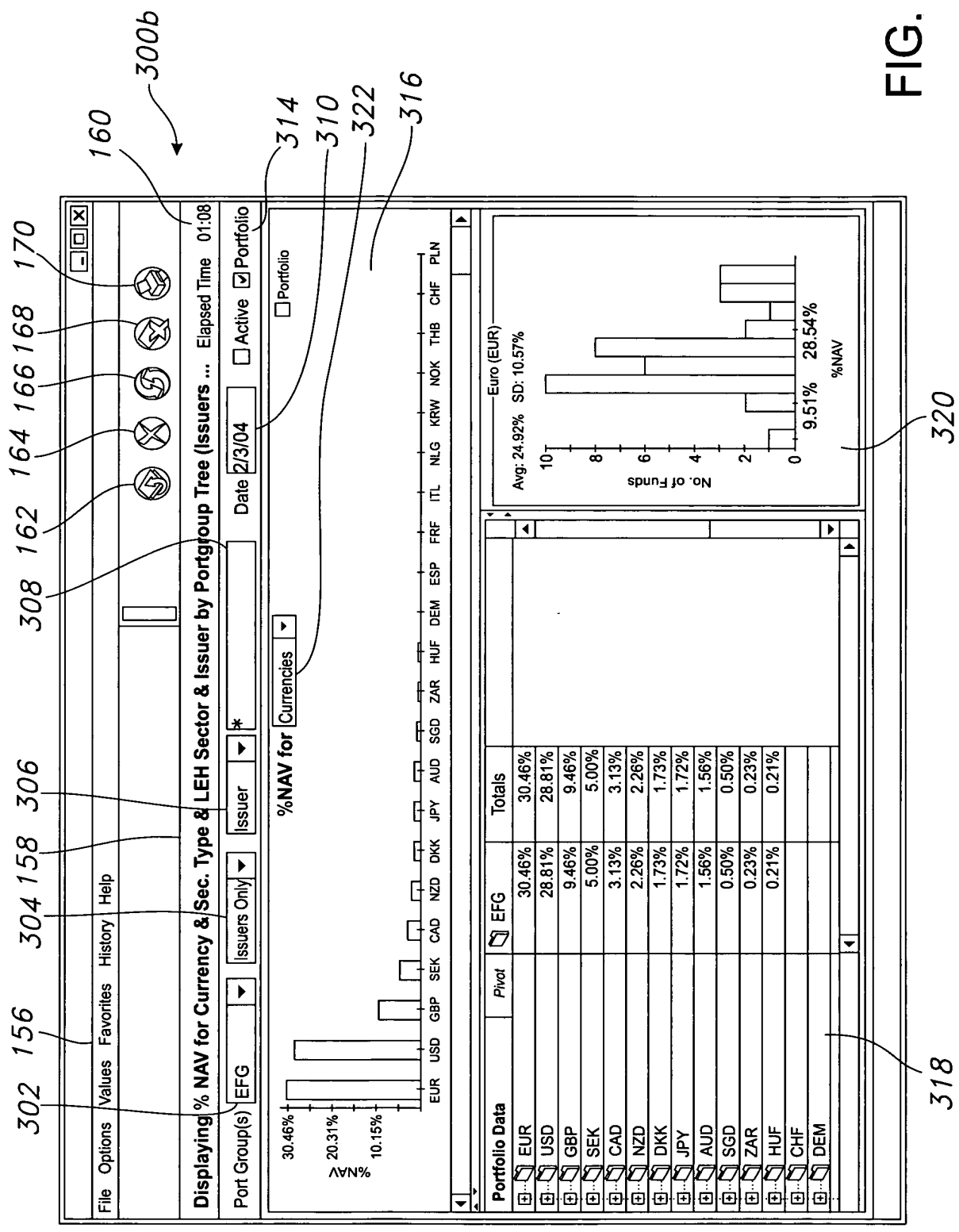
FIG. 5

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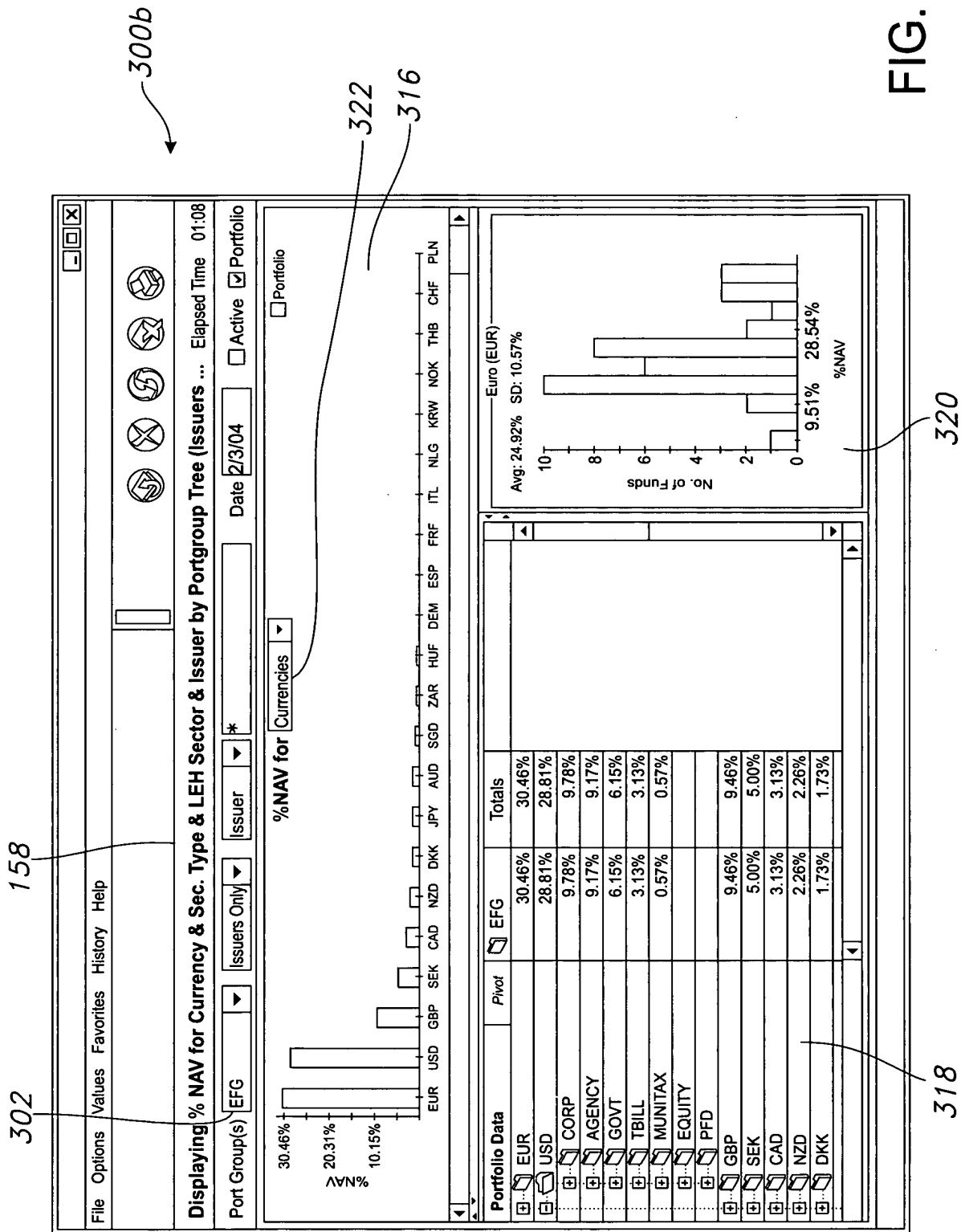


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FIG. 7

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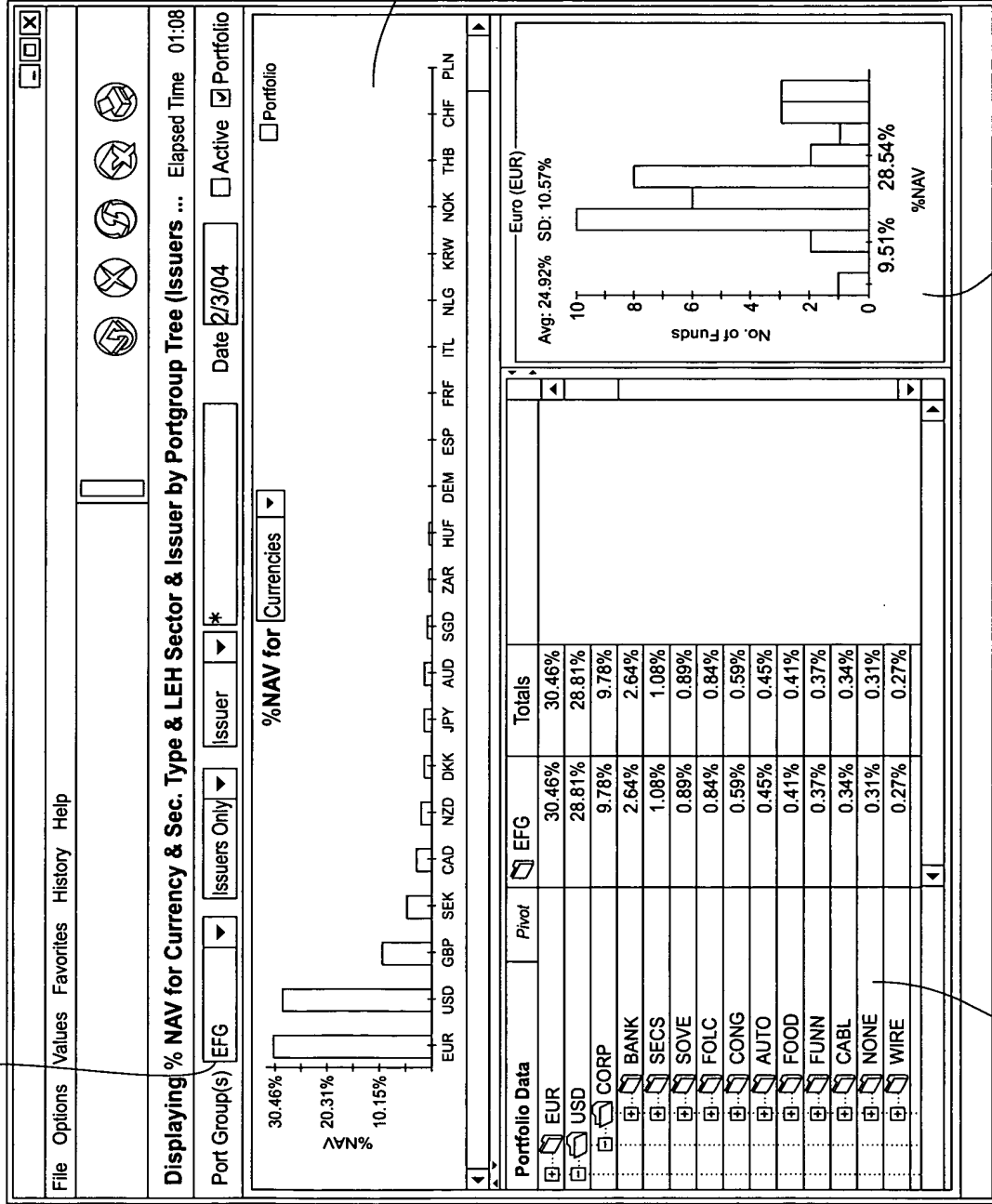


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+

302



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FIG. 9

318

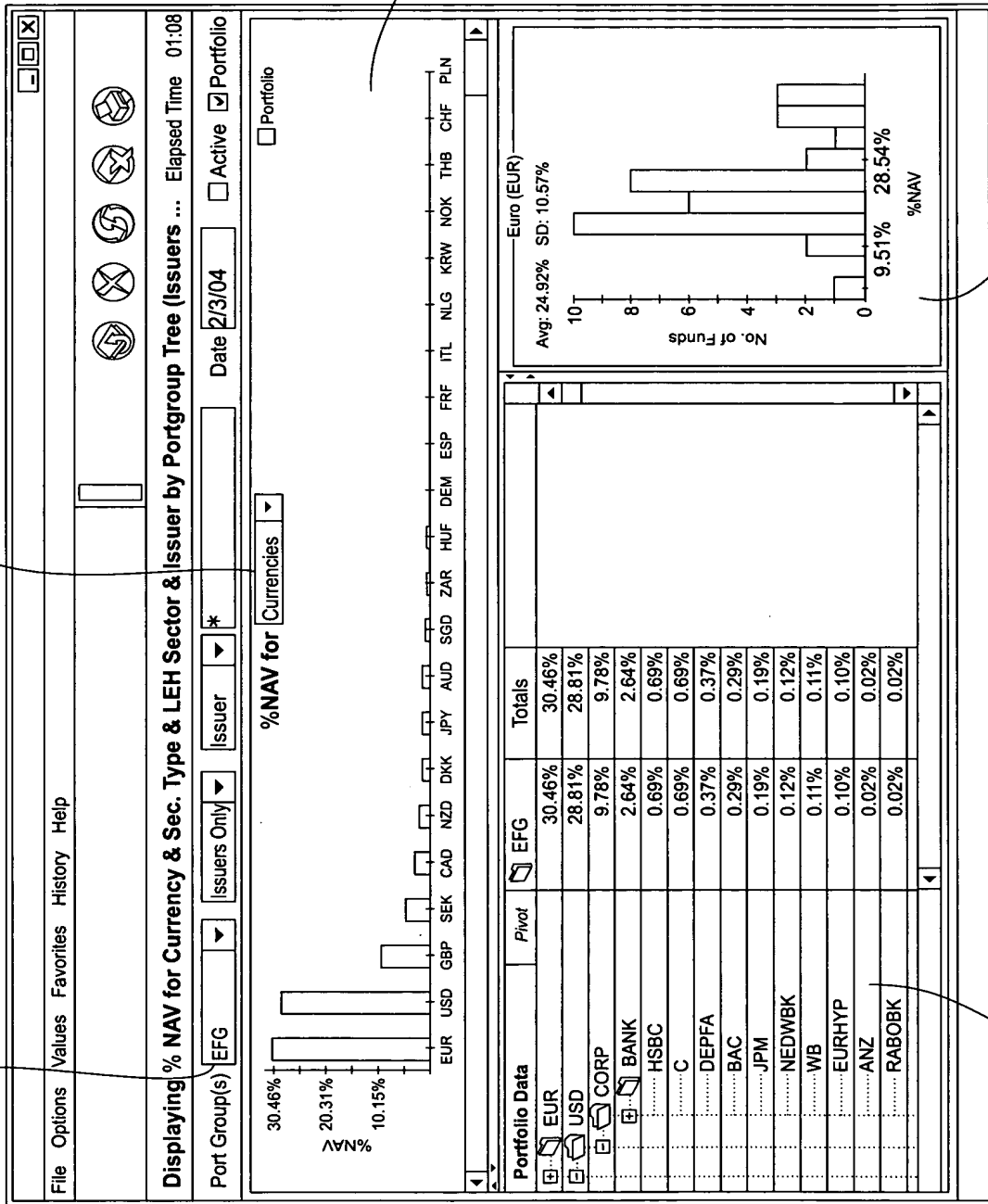
320

+

+

302

322



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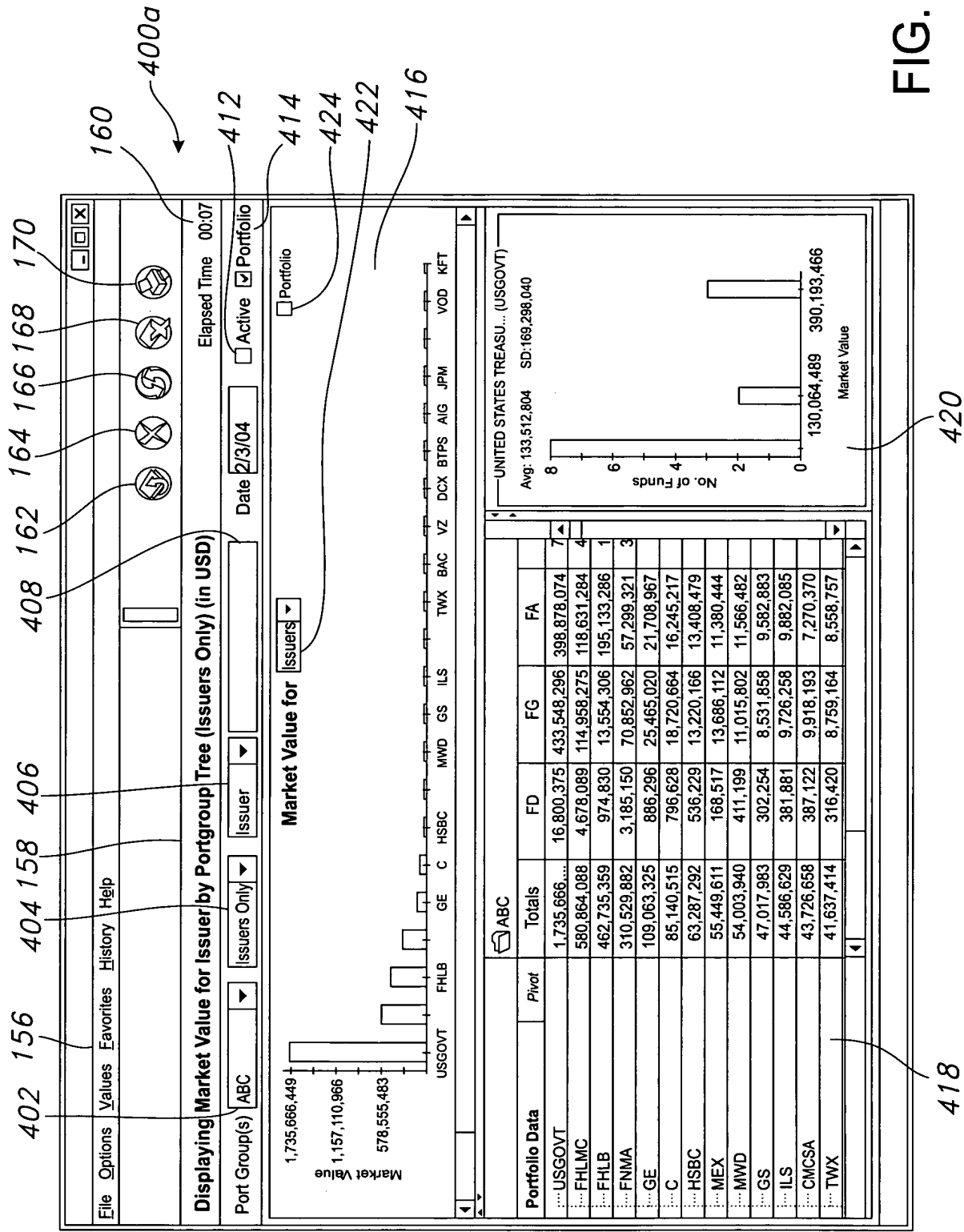
FIG. 10

318

320

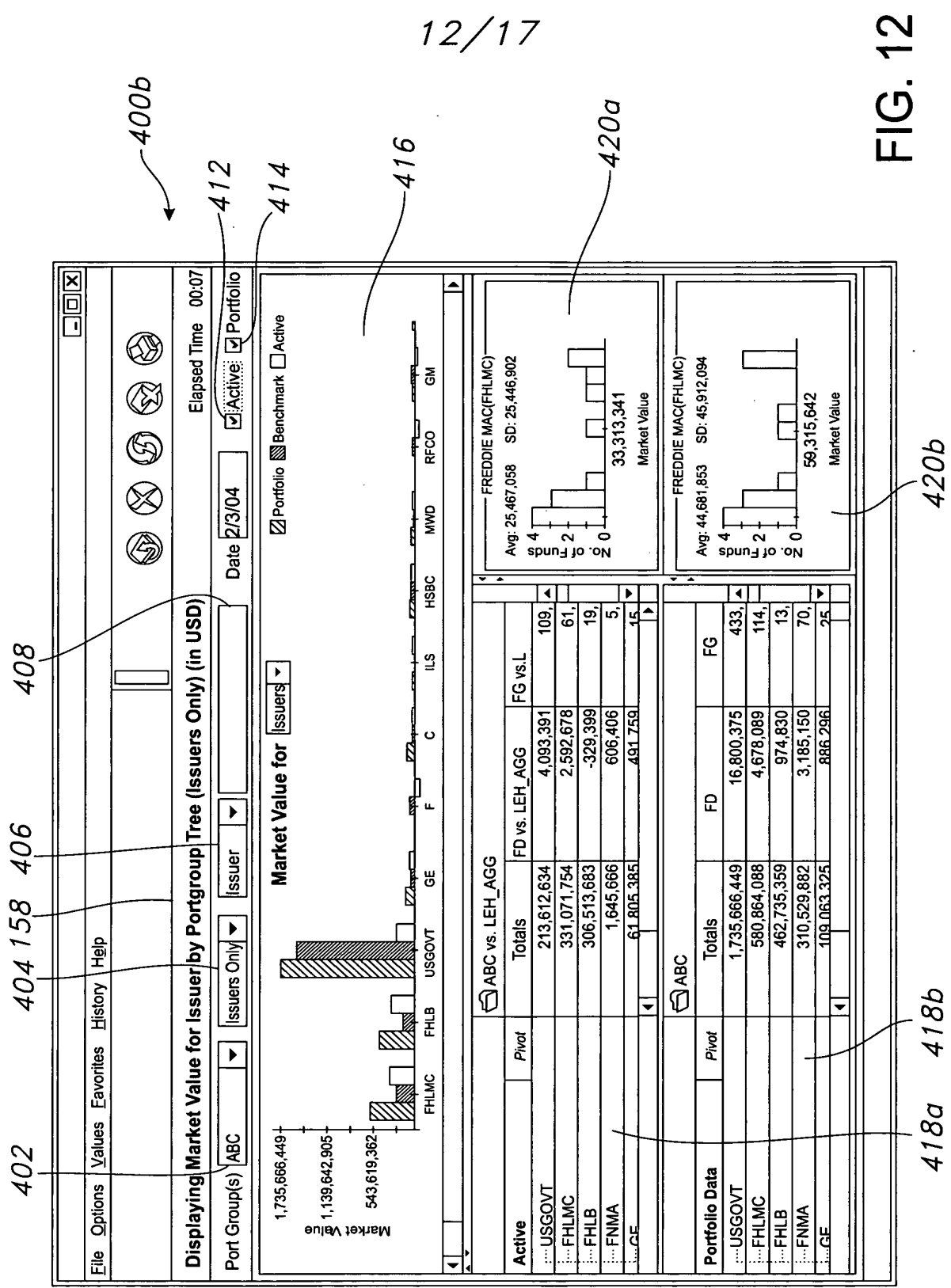
+

+



+

+



+

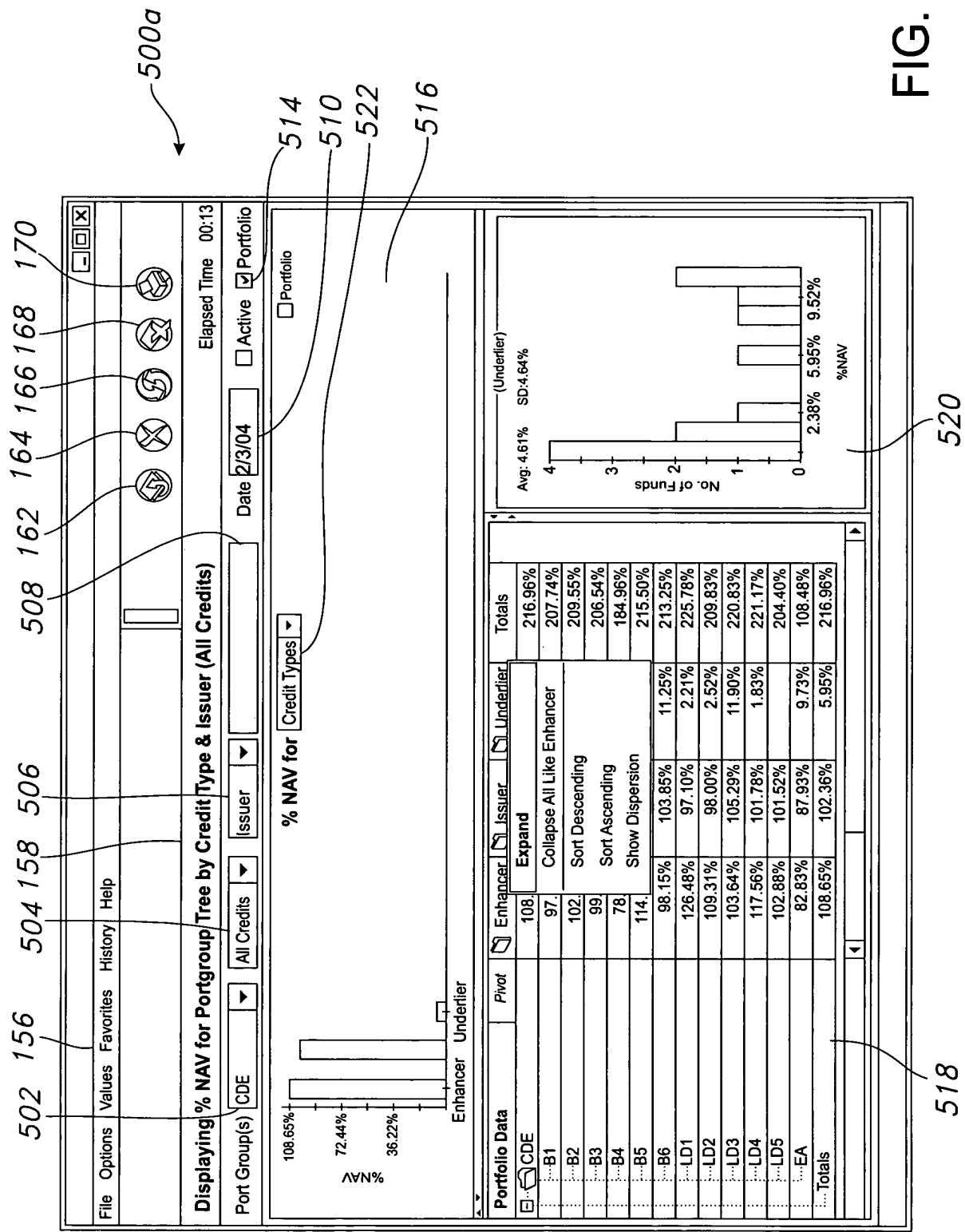


FIG. 13

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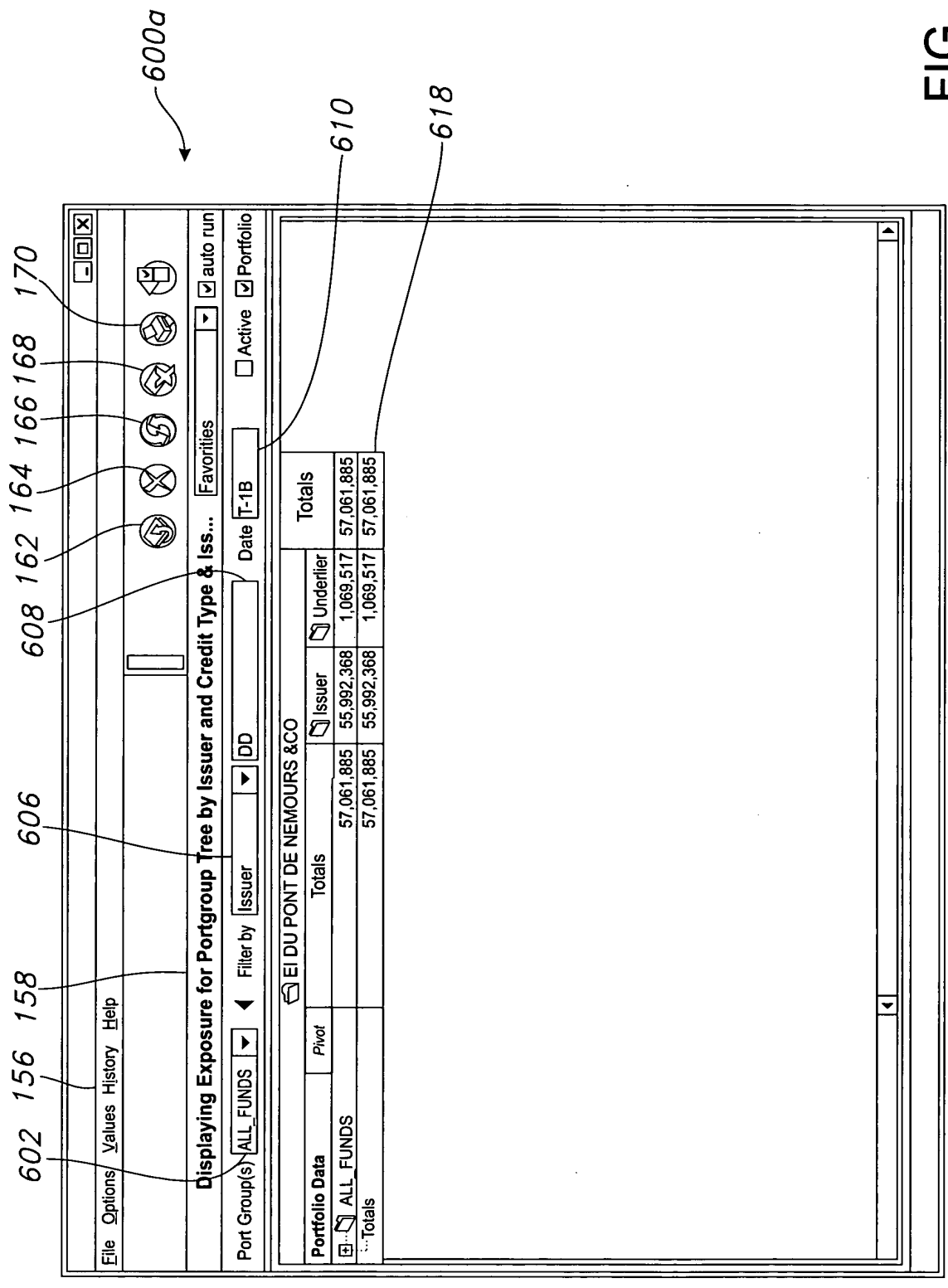
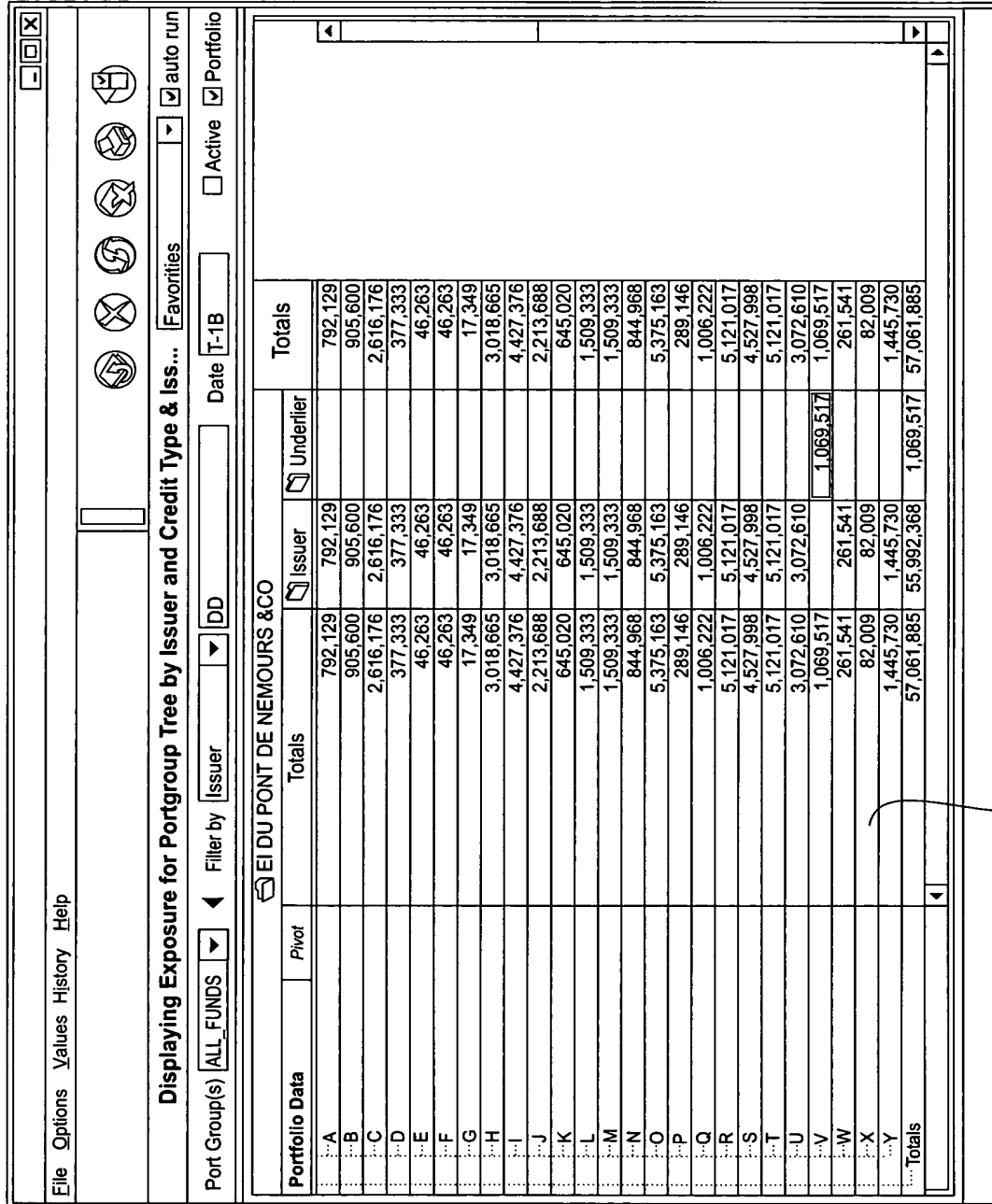


FIG. 14

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600b

618

FIG. 15

File Options Help									
<div> </div>									
<div> </div>									
Displaying position for ALL_FUNDS on 2/7/2004 with DD exposure (All Credits) in USD. NAV as of 2/7/2004. Only Exposed Portfolios.									
Asset ID / Portfolio	Credit Type	Current Face	Exposure	%NAV	Description	Sec Ticker	Coupon	Maturity	
059229AK0	Underlier	1,000,000	1,069,517	0.01%	BALTIMORE MD PORT DUPONT	BALTRN	6.5000	10/01/2011	
V	Underlier	1,000,000	1,069,517	0.49%	BALTIMORE MD PORT DUPONT	BALTRN	6.5000	10/01/2011	
263534BG3	Issuer	3,245,000	3,753,115	0.02%	DU PONT (E.I.) DE NEMOURS AND COMP	DD	6.5000	01/15/2028	
263534BJ7	Issuer	6,520,000	7,378,119	0.04%	DU PONT (E.I.) DE NEMOURS AND COMP	DD	6.8750	10/15/2009	
263534BK4	Issuer	16,700,000	17,104,196	0.10%	DU PONT EI NEMOUR	DD	4.7500	11/15/2012	
263534BM0	Issuer	23,825,000	23,973,233	0.14%	DU PONT (E.I.) DE NEMOURS AND COMP	DD	4.1250	04/30/2010	
263534HJ3	Issuer	3,000,000	3,096,606	0.02%	DU PONT (E.I.) DE NEMOURS AND COMP	DD	6.5200	10/17/2005	
B02627623	Issuer	620,000	687,100	0.03%	DU PONT EI NEMOUR	DD	5.8750	05/11/2009	
X	Issuer	74,000	82,009	0.10%	DU PONT EI NEMOUR	DD	5.8750	05/11/2009	
W	Issuer	260,000	261,541	0.10%	DU PONT EI NEMOUR	DD	5.8750	05/11/2009	
Z	Issuer	310,000	343,550	0.42%	DU PONT EI NEMOUR	DD	5.8750	05/11/2009	
Totals		54,910,000	57,061,885	0.33%			5.0197		
Positions above are adjusted for fractional credit enhancement features									

718

700

FIG. 16

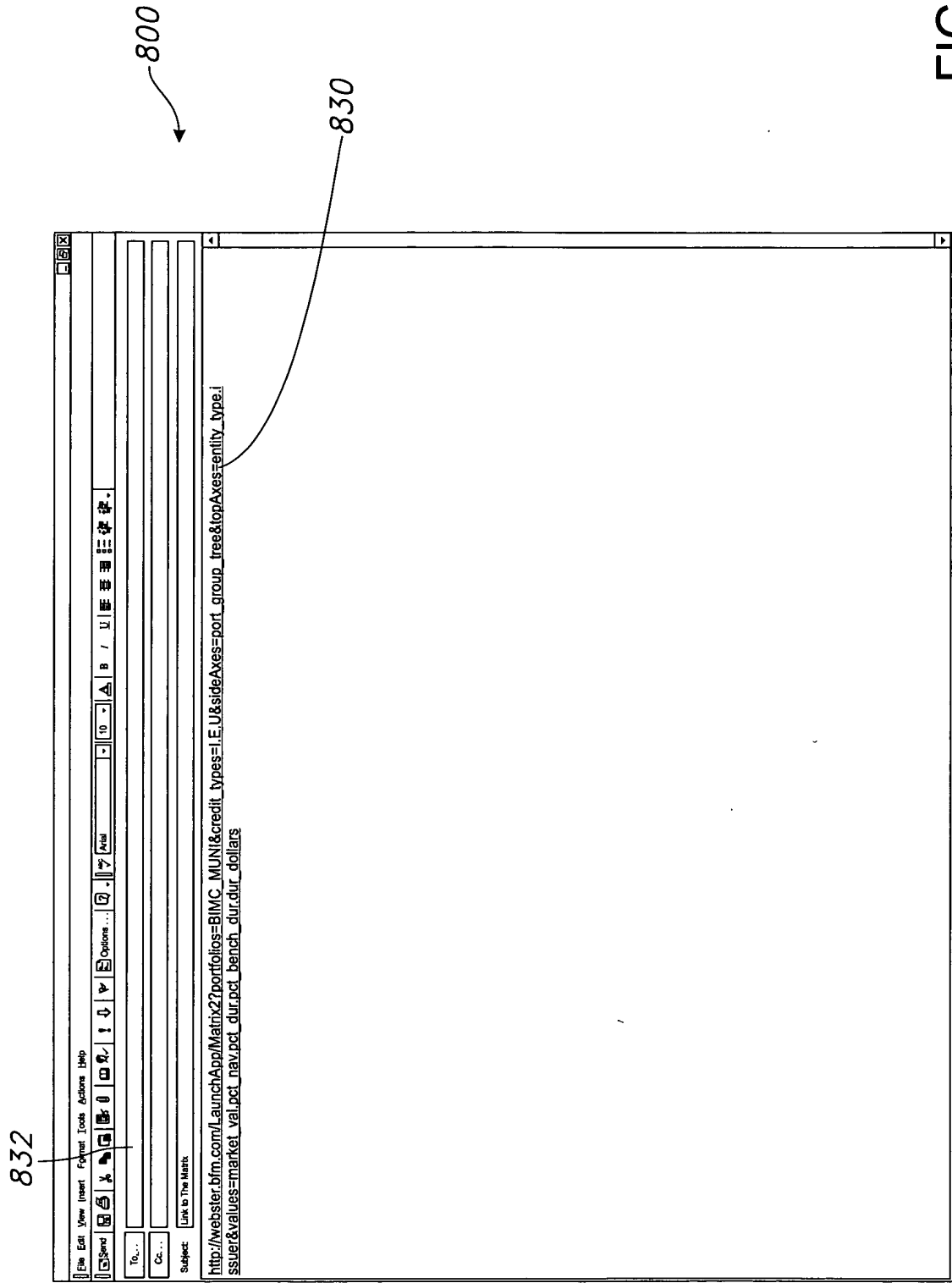


FIG. 17